ANASTASSIA FEDYK **March 2019**

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Haas School of Business
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ACADEMIC APPPOINTMENTS

Haas School of Business, University of California Berkeley
Assistant Professor of Finance 2018 – present

EDUCATION

Ph.D. in Business Economics, Harvard University 2012 – 2018
Dissertation: "Essays on Information in Financial Markets"

B.A.: **Princeton University** 2006 – 2010
Major: Mathematics, with honors; Certificate in Program in Finance

WORKING PAPERS

Front Page News: The Effect of News Positioning on Financial Markets

News-Driven Trading: Who Reads the News and When?

When Can the Market Identify Old News? (with James Hodson)

Trading on Talent: Human Capital and Firm Performance (with James Hodson)

Asymmetric Naïveté: Beliefs about Self-Control

Managerial Structure and Performance-Induced Trading (with Saurin Patel and Sergei Sarkissian)

BUSINESS PUBLICATIONS

"Can Machine Learning Solve Your Business Problem?" In *HBR Guide to Data Analytics Basics for Managers* (pp. 111-119). Boston, MA: Harvard Business Review Press, 2018.

"How to Tell If Machine Learning Can Solve Your Business Problem." *Harvard Business Review,* November 25, 2016.

"Research: How Investors' Reading Habits Influence Stock Prices." *Harvard Business Review,* September 2, 2016.

TEACHING EXPERIENCE

UC Berkeley Haas, EWMBA-203, Introduction to Finance Spring 2019

Summer School on Textual Data in Finance Summer 2017
Graduate-level training course for European Union H2020 initiative BigDataFinance

Harvard University, Ec 970, Information in Financial Markets Spring 2016
Teaching award: Certificate of Excellence and Distinction in Teaching

Harvard University, Ec 970, Behavioral Finance Spring 2015
Teaching award: Certificate of Excellence and Distinction in Teaching

III School in Machine Learning and Knowledge Discovery in Databases Fall 2014
Graduate-level lecture on big data in finance; University of São Paulo, Brazil

Harvard University, Ec 970, Behavioral Economics & App. in Markets. Spring 2013, 2014
Teaching award: Certificate of Excellence and Distinction in Teaching

HONORS AND AWARDS

Northern Finance Association, Best Paper on Long Term Investments 2018
Paper: "Trading on Talent: Human Capital and Firm Performance"

Carlsberg Foundation Special Prize for Young Scholar at the NCBEE, Winner 2018
Paper: "Asymmetric Naivete: Beliefs about Self-Control"

FMA Napa Conference, Best Paper Award 2018
Paper: "Front Page News: The Effect of News Positioning on Financial Markets"

Jack Treynor Prize from the Institute for Quantitative Research in Finance, Winner 2017
Paper: "Trading on Talent: Human Capital and Firm Performance"

European Finance Association, Best Ph.D. Paper Award 2017
Paper: "Front Page News: The Effect of News Positioning on Financial Markets"

PanAgora Asset Management Dr. Richard A. Crowell Memorial Prize, Second Place 2017
Paper: "Trading on Talent: Human Capital and Firm Performance"

WFA Cubist Systematic Strategies PhD Candidate Award for Outstanding Research 2017

Hillcrest Behavioral Finance Award, Finalist 2016
Paper: "Front Page News: The Effect of News Positioning on Financial Markets"

World Finance Conference, Top 3 Best Paper Award 2016
Paper: "News Consumption: From Information to Returns"

KEYNOTE ADDRESSES

Financial Data Science Association 2016
Keynote Speech: "Information Propogation in Financial Markets"

2nd workshop on Web and Data Science for News Publishing, WWW Conference 2015
Keynote Speech: "Supply and Demand: Propagation and Absorption of News"

PRESENTATIONS

Norges Bank (scheduled); WFA Annual Meeting (scheduled); 4th Rome Junior Finance Conference (scheduled); FIRS Finance Conference (scheduled); 4th Annual News in Finance Conference (scheduled); AFA Annual Meeting 2019

Chicago Booth Asset Pricing Conference; Duke Fuqua; Rutgers Business School; MIT Sloan Junior Finance Faculty Conference; Columbia GSB; Nordic Conference on Behavioral and Experimental Economics; Central European University; EFA Annual Meeting; SITE Workshop on Psychology and Economics; ESSFM Gerzensee (evening session); SED Annual Meeting; ECWFC at the WFA; Arrowstreet Capital; FMA Napa Conference; Federal Reserve Board; Emory Goizueta; UCLA Anderson; University of Washington Foster; University of Zurich; London School of Economics; London Business School; UC Berkeley Haas; Stanford GSB; UVA Darden; Georgetown McDonough; AFA Annual Meeting 2018

Hillcrest Asset Management; Cubist Systematic; PanAgora Asset Management; EFA Annual Meeting; SITE Workshop on Experimental Economics; Fidelity Investments; WFA Annual Meeting; Institut Jozef Stefan; Trans-Atlantic Doctoral Conference; AEA Annual Meeting 2017

State Street Global Advisors; World Finance Conference 2016

Trans-Atlantic Doctoral Conference 2015

Fundação Getúlio Vargas; Teradata Corporation; Bloomberg L.P.; Trans-Atlantic Doctoral Conference 2014

Nordic Conference on Behavioral and Experimental Economics 2013

RESEARCH GRANTS

Pershing Square Venture Fund for Research on the Foundations of Human Behavior 2017
Project: "Front Page News: The Effect of News Positioning on Financial Markets"

Hillcrest Asset Management Research Grant 2017
Project: "Front Page News: The Effect of News Positioning on Financial Markets"

Russell Sage Foundation Small Research Grant 2015
Project: "Asymmetric Naïveté: Beliefs about Self-Control"

Pershing Square Venture Fund for Research on the Foundations of Human Behavior 2015
Project: "Asymmetric Naïveté: Beliefs about Self-Control"

Lab for Economic Applications and Policy Grant 2015
Project: "Asymmetric Naïveté: Beliefs about Self-Control"

PROFESSIONAL ACTIVITIES

Referee: *American Economic Review, Quarterly Journal of Economics*, *Review of Economics and Statistics, Journal of Finance, Review of Financial Studies, Journal of Public Economics, Journal of Empirical Finance*

Discussant: UN PRI Academic Conference 2018; EFA Annual Meeting 2018; ESSFM Gerzensee 2018; Trans-Atlantic Doctoral Conference 2014, 2015, 2017

Session chair: SED Annual Meeting 2018

OTHER EMPLOYMENT

Trendrating S.A., Research Consultant 2016-2018
Advising research efforts on estimating the performance effects of overlaying Trendrating's momentum signals on top of mutual fund portfolios.

Bloomberg Media, Research Consultant 2015
Estimating financial impact of creative advertising.

Goldman Sachs, Investment Management Division, Senior Analyst 2010–2012
Research and Portfolio Management in the Quantitative Investment Strategies group
Managing equity, fixed income, currency, and credit portfolios. Research on sector-specific signals; statistical arbitrage strategies; regime-switching models.